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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 19/12/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	95.12000	95.12000		95.11000	95.11000			0.00	0.00	0	51.00
AL37	On 06/02/2020	Index Future	681.79000	681.79000		681.67300	681.67300			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	694.20400	694.20400		694.08500	694.08500			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	707.02000	707.02000		706.89900	706.89900			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	787.95000	787.95000		786.84500	786.84500			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	802.29700	802.29700		801.17200	801.17200			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	817.10900	817.10900		815.96300	815.96300			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	701.26800	701.26800		699.32500	699.32500			0.00	0.00	0	414.00
ALBI	On 07/05/2020	Index Future	714.03700	714.03700		712.05800	712.05800			0.00	0.00	0	0.00
ALBI	On 06/08/2020	Index Future	727.22000	727.22000		725.20400	725.20400			0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.03090	78.48483		11.07308	78.24534				0.00	0.00	0	350.00
ES33	On 07/05/2020	Bond Future	11.15017	76.12034		11.19390	75.87651				0.00	0.00	0	0.00
ES33	On 06/08/2020	Bond Future	11.27202	77.51752		11.31740	77.26912				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.39608	75.18358		11.44317	74.93054				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.33227	79.67274		11.38964	79.30118				0.00	0.00	0	4,919.00
ES42	On 07/05/2020	Bond Future	11.44963	76.85894		11.50912	76.48061				0.00	0.00	0	0.00
ES42	On 06/08/2020	Bond Future	11.56776	78.26888		11.62945	77.88342				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.68687	75.47910		11.75085	75.08651				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	693.42900	693.42900		691.42700	691.42700				0.00	0.00	0	1,246.00
GOVI	On 07/05/2020	GOVI	706.05500	706.05500		704.01600	704.01600				0.00	0.00	0	0.00
GOVI	On 06/08/2020	GOVI	719.09000	719.09000		717.01400	717.01400				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	136.46590	136.46590		136.53353	136.53353				0.00	0.00	0	4,913.00
I2025	On 07/05/2020	Bond Future	138.98402	138.98402		139.05289	139.05289				0.00	0.00	0	0.00
I2025	On 06/08/2020	Bond Future	140.10872	140.10872		140.17886	140.17886				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	142.73561	142.73561		142.80701	142.80701				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	101.81920	101.81920		101.82044	101.82044				0.00	0.00	0	3,765.00
I2029	On 07/05/2020	Bond Future	102.58831	102.58831		102.58955	102.58955				0.00	0.00	0	0.00
I2029	On 06/08/2020	Bond Future	104.52694	104.52694		104.52824	104.52824				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	105.34675	105.34675		105.34795	105.34795				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	101.16674	101.16674		101.16742	101.16742				0.00	10,116,674.00	100	6,260.00
I2033	On 07/05/2020	Bond Future	101.84140	101.84140		101.84207	101.84207				0.00	0.00	0	0.00
I2033	On 06/08/2020	Bond Future	103.76598	103.76598		103.76664	103.76664				0.00	0.00	0	0.00
I2033	On 05/11/2020	Bond Future	104.49302	104.49302		104.49369	104.49369				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 06/02/2020	Bond Future			116.86189		116.86189		116.86288	116.86288			0.00	0.00	0	10,814.00
I2038	On 07/05/2020	Bond Future			119.01821		119.01821		119.01936	119.01936			0.00	0.00	0	0.00
I2038	On 06/08/2020	Bond Future			119.57800		119.57800		119.57899	119.57899			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			121.81992		121.81992		121.82091	121.82091			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			107.36950		107.36950		107.37007	107.37007			0.00	0.00	0	12,785.00
I2046	On 07/05/2020	Bond Future			107.60704		107.60704		107.60762	107.60762			0.00	0.00	0	0.00
I2046	On 06/08/2020	Bond Future			109.64043		109.64043		109.64100	109.64100			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			109.90485		109.90485		109.90523	109.90523			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			110.07178		110.07178		110.07243	110.07243			0.00	5,503,589.00	50	11,797.00
I2050	On 07/05/2020	Bond Future			112.10283		112.10283		112.10370	112.10370			0.00	0.00	0	0.00
I2050	On 06/08/2020	Bond Future			112.34599		112.34599		112.34664	112.34664			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			114.45212		114.45212		114.45299	114.45299			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 06/02/2020	Index Future			259.61200		259.61200		259.62900	259.62900			0.00	0.00	0	1,011.00
IGOV	On 07/05/2020	Index Future			264.40300		264.40300		264.42000	264.42000			0.00	0.00	0	47.00
IGOV	On 06/08/2020	Index Future			269.34700		269.34700		269.36400	269.36400			0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future			8.30094		112.79585		8.30663	112.76446		5.84	0.00	5,188,609.10	46	103,927.00
R186	On 06/02/2020	Bond Future	8.11	Call	517.34000		0.51734		515.71000	0.51571	517.340	5.77	0.33	0.00	0	821.00
R186	On 06/02/2020	Bond Future	8.50	Put	534.90000		0.53490		554.33000	0.55433	534.900	6.01	0.33	0.00	0	821.00
R186	On 06/02/2020	Bond Future	9.00	Put	94.40000		0.09440		100.90000	0.10090	94.400	6.56	0.08	0.00	0	821.00
R186	On 07/05/2020	Bond Future			8.34775		114.84967		8.35373	114.81774		5.99	0.00	0.00	0	1,650.00
R186	On 07/05/2020	Bond Future	7.60	Call	354.51000		0.35451		352.83000	0.35283	354.510	5.73	0.17	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	7.90	Put	3,158.81000		3.15881		3,186.62000	3.18662	3,158.810	5.84	0.71	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,531.98000		1.53198		1,522.96000	1.52296	1,531.980	6.01	0.47	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,358.53000		1.35853		1,378.02000	1.37802	1,358.530	6.13	0.42	0.00	0	23,208.00
R186	On 07/05/2020	Bond Future	8.93	Put	686.45000		0.68645		699.53000	0.69953	686.450	6.50	0.25	0.00	0	6,000.00
R186	On 06/08/2020	Bond Future			8.39351		111.66211		8.39983	111.62948		6.13	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future			8.43605		113.75593		8.44271	113.72273		5.99	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,238.97000		1.23897		1,231.71000	1.23171	1,238.970	5.70	0.32	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,295.52000		2.29552		2,283.49000	2.28349	2,295.520	5.92	0.48	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,161.57000		1.16157		1,174.00000	1.17400	1,161.570	6.47	0.27	0.00	0	3,500.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			301.44281		301.44281		301.44983	301.44983			0.00	0.00	0	2,540.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 07/05/2020	Bond Future			307.00524		307.00524		307.01238	307.01238			0.00	0.00	0	0.00
R197	On 06/08/2020	Bond Future			305.03238		305.03238		305.03955	305.03955			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			310.75122		310.75122		310.75828	310.75828			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			226.36097		226.36097		226.36292	226.36292			0.00	0.00	0	8,469.00
R202	On 07/05/2020	Bond Future			230.53783		230.53783		230.53977	230.53977			0.00	0.00	0	0.00
R202	On 06/08/2020	Bond Future			230.76511		230.76511		230.76704	230.76704			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			235.09173		235.09173		235.09341	235.09341			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.23107		104.90182		7.23638	104.88740		2.32	0.00	0.00	0	44,450.00
R2023	On 07/05/2020	Bond Future			7.21056		102.87950		7.21639	102.86482		2.54	0.00	0.00	0	13,512.00
R2023	On 06/08/2020	Bond Future			7.17099		104.77917		7.17748	104.76414		2.39	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			7.12590		102.80863		7.13317	102.79329		2.33	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future			9.08479		93.22036		9.12636	92.96451		8.70	0.00	0.00	0	77,662.00
R2030	On 06/02/2020	Bond Future	8.40	Call	67.13000		0.06713		56.23000	0.05623	67.130	7.88	0.06	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	913.84000		0.91384		818.47000	0.81847	913.840	8.47	0.43	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.25	Put	741.68000		0.74168		849.55000	0.84955	741.680	8.70	0.36	0.00	0	5,000.00
R2030	On 06/02/2020	Bond Future	9.40	Put	473.22000		0.47322		552.62000	0.55262	473.220	8.86	0.26	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future			9.15020		94.91772		9.19340	94.65717		9.13	0.00	0.00	0	0.00
R2030	On 06/08/2020	Bond Future			9.21676		92.65635		9.26172	92.39089		9.30	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.27673		94.39563		9.32347	94.12524		9.23	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.34	Call	1,103.61000		1.10361		1,041.07000	1.04107	1,103.610	8.66	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.53	Call	1,431.74000		1.43174		1,355.87000	1.35587	1,431.740	8.78	0.30	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,840.27000		1.84027		1,749.49000	1.74949	1,840.270	8.91	0.36	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.03	Call	2,570.38000		2.57038		2,456.41000	2.45641	2,570.380	9.10	0.45	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	2,596.97000		2.59697		2,482.22000	2.48222	2,596.970	9.10	0.45	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	3,130.25000		3.13025		3,000.79000	3.00079	3,130.250	9.22	0.50	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,674.83000		1.67483		1,759.05000	1.75905	1,674.830	9.95	0.29	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	1,256.28000		1.25628		1,323.71000	1.32371	1,256.280	10.17	0.23	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	1,124.90000		1.12490		1,187.07000	1.18707	1,124.900	10.17	0.21	0.00	0	3,000.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.48401		94.21727		9.51541	94.00772		9.74	0.00	0.00	0	70,671.00
R2032	On 07/05/2020	Bond Future			9.55544		91.77312		9.58798	91.55972		10.79	0.00	0.00	0	0.00
R2032	On 06/08/2020	Bond Future			9.62746		93.46139		9.66120	93.24398		10.45	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			9.69843		91.05720		9.73341	90.83576		10.87	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	1,651.92000		1.65192		1,589.51000	1.58951	1,651.920	10.31	0.31	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	2,030.18000		2.03018		1,957.74000	1.95774	2,030.180	10.43	0.35	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	2,898.25000		2.89825		2,805.64000	2.80564	2,898.250	10.66	0.45	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	3,411.46000		3.41146		3,308.40000	3.30840	3,411.460	10.78	0.50	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 05/11/2020	Bond Future	10.99	Put	1,187.89000		1.18789		1,237.00000	1.23700	1,187.890	11.90	0.20	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,075.82000		1.07582		1,121.43000	1.12143	1,075.820	11.90	0.18	0.00	0	1,000.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			9.82384		96.63451		9.86042	96.36614		10.73	0.00	0.00	0	118,282.00
R2035	On 07/05/2020	Bond Future			9.89757		93.89085		9.93538	93.61761		11.98	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	622.49000		0.62249		578.78000	0.57878	622.490	10.79	0.19	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	740.99000		0.74099		690.92000	0.69092	740.990	10.90	0.21	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.75	Call	2,226.29000		2.22629		2,114.54000	2.11454	2,226.290	11.71	0.45	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	2,328.44000		2.32844		2,213.24000	2.21324	2,328.440	11.74	0.46	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.57	Put	1,125.55000		1.12555		1,202.81000	1.20281	1,125.550	12.75	0.25	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	885.14000		0.88514		949.13000	0.94913	885.140	13.07	0.20	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			9.97170		95.61752		10.01082	95.33918		11.55	0.00	0.00	0	0.00
R2035	On 06/08/2020	Bond Future	8.75	Call	560.26000		0.56026		525.57000	0.52557	560.260	10.53	0.14	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	862.98000		0.86298		813.20000	0.81320	862.980	10.53	0.20	0.00	0	24,761.00
R2035	On 05/11/2020	Bond Future			10.04816		92.91182		10.08864	92.62824		12.08	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.98688		88.21116		10.02848	87.90609		11.95	0.00	0.00	0	77,621.00
R2037	On 07/05/2020	Bond Future			10.06506		89.81732		10.10803	89.50672		12.74	0.00	0.00	0	0.00
R2037	On 06/08/2020	Bond Future			10.14518		87.20934		10.18962	86.89296		12.90	0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			10.21888		88.84852		10.26478	88.52621		12.88	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/02/2020	Bond Future			10.11223		90.80073		10.16401	90.39488		12.41	0.00	0.00	0	52,644.00
R2040	On 07/05/2020	Bond Future			10.19095		92.45400		10.24441	92.04083		13.25	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future	9.50	Call	888.14000		0.88814		804.76000	0.80476	888.140	12.17	0.23	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.00	Call	2,293.11000		2.29311		2,127.65000	2.12765	2,293.110	12.96	0.44	0.00	0	2,640.00
R2040	On 06/08/2020	Bond Future			10.27162		89.64373		10.32690	89.22277		13.45	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			10.34588		91.32888		10.40294	90.90009		13.44	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	1,871.16000		1.87116		1,754.14000	1.75414	1,871.160	12.58	0.29	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	2,474.18000		2.47418		2,331.07000	2.33107	2,474.180	12.78	0.36	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	3,307.29000		3.30729		3,132.57000	3.13257	3,307.290	13.02	0.43	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	4,116.74000		4.11674		3,915.15000	3.91515	4,116.740	13.22	0.49	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,798.79000		1.79879		1,905.50000	1.90550	1,798.790	14.67	0.23	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	1,472.56000		1.47256		1,564.59000	1.56459	1,472.560	14.67	0.20	0.00	0	2,000.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future			10.18634		87.46072		10.24317	87.01080		13.08	0.00	21,340,415.68	244	50,761.00
R2044	On 06/02/2020	Bond Future	9.09	Call	7.44000		0.00744		5.49000	0.00549	7.440	11.23	0.01	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	368.54000		0.36854		303.25000	0.30325	368.540	12.00	0.18	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	357.82000		0.35782		441.75000	0.44175	357.820	14.22	0.15	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.26327		89.05321		10.32192	88.59510		13.98	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 07/05/2020	Bond Future	9.26	Call	408.73000	0.40873		359.32000	0.35932	408.730	12.38	0.12	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	500.34000	0.50034		442.16000	0.44216	500.340	12.51	0.15	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	689.40000	0.68940		614.42000	0.61442	689.400	12.74	0.19	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	1,810.58000	1.81058		1,656.45000	1.65645	1,810.580	13.53	0.37	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	2,003.42000	2.00342		1,838.01000	1.83801	2,003.420	13.62	0.39	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	2,036.72000	2.03672		1,869.42000	1.86942	2,036.720	13.64	0.40	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,547.85000	1.54785		1,694.26000	1.69426	1,547.850	14.86	0.29	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,192.91000	1.19291		1,312.26000	1.31226	1,192.910	15.30	0.23	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,094.54000	1.09454		1,205.90000	1.20590	1,094.540	15.45	0.22	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.34203	86.30552		10.40263	85.83883		14.20	0.00	0.00	0	0.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	518.36000	0.51836		466.93000	0.46693	518.360	12.92	0.12	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	961.68000	0.96168		875.54000	0.87554	961.680	12.92	0.20	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	1,578.46000	1.57846		1,452.29000	1.45229	1,578.460	13.15	0.29	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	2,516.76000	2.51676		2,341.53000	2.34153	2,516.760	13.59	0.40	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	2,133.76000	2.13376		2,289.41000	2.28941	2,133.760	14.74	0.31	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,824.53000	1.82453		1,962.27000	1.96227	1,824.530	15.01	0.27	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.41447	87.92811		10.47698	87.45273		14.20	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	760.74000	0.76074		698.71000	0.69871	760.740	13.28	0.14	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	1,357.48000	1.35748		1,257.63000	1.25763	1,357.480	13.28	0.23	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	2,318.01000	2.31801		2,168.11000	2.16811	2,318.010	13.49	0.34	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	3,063.02000	3.06302		2,880.87000	2.88087	3,063.020	13.72	0.41	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	3,225.48000	3.22548		3,036.83000	3.03683	3,225.480	13.77	0.42	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,532.11000	2.53211		2,684.37000	2.68437	2,532.110	14.97	0.30	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,156.60000	2.15660		2,290.39000	2.29039	2,156.600	15.30	0.26	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,076.84000	2.07684		2,206.56000	2.20656	2,076.840	15.38	0.25	0.00	0	1,815.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 06/02/2020	Bond Future			10.16192	90.92250		10.22895	90.37729		12.82	0.00	0.00	0	94,797.00	
R2048	On 07/05/2020	Bond Future			10.23268	88.13824		10.30180	87.58311		14.41	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future			10.30374	89.75842		10.37508	89.19287		13.93	0.00	0.00	0	0.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	532.27000	0.53227		469.43000	0.46943	532.270	12.67	0.12	0.00	0	3,000.00	
R2048	On 06/08/2020	Bond Future	9.25	Call	843.75000	0.84375		751.32000	0.75132	843.750	12.67	0.18	0.00	0	20,640.00	
R2048	On 05/11/2020	Bond Future			10.37628	87.00669		10.44988	86.43065		14.65	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R207	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R208	On 06/02/2020	Bond Future			6.62734	102.59239		6.62596	102.59388		0.55	0.00	14,875,896.55	145	12,864.00	
R208	On 07/05/2020	Bond Future			6.40567	101.05702		6.40389	101.05854		0.56	0.00	0.00	0	60.00	
R208	On 06/08/2020	Bond Future			5.96540	102.92609		5.96299	102.92758		0.43	0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			4.92238	101.44598		4.91850	101.44748		0.25	0.00	0.00	0	0.00	
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.85297		73.45390		9.89443	73.19476		12.15	0.00	0.00	0	103,946.00
R209	On 06/02/2020	Bond Future	9.40	Call	281.68000		0.28168		246.10000	0.24610	281.680	11.21	0.18	0.00	0	7,500.00
R209	On 07/05/2020	Bond Future			9.92244		71.64008		9.96519	71.37621		13.44	0.00	0.00	0	0.00
R209	On 06/08/2020	Bond Future			9.99226		72.95733		10.03636	72.68850		13.20	0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.06079		71.17712		10.10627	70.90329		13.77	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			188.87662		188.87662		188.87918	188.87918			0.00	0.00	0	1,721.00
R210	On 07/05/2020	Bond Future			189.71841		189.71841		189.72107	189.72107			0.00	0.00	0	0.00
R210	On 06/08/2020	Bond Future			193.30356		193.30356		193.30617	193.30617			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			194.21234		194.21234		194.21477	194.21477			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future			161.80601		161.80601		161.81075	161.81075			0.00	0.00	0	7,963.00
R212	On 07/05/2020	Bond Future			164.79173		164.79173		164.79654	164.79654			0.00	0.00	0	0.00
R212	On 06/08/2020	Bond Future			165.61770		165.61770		165.62251	165.62251			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.72278		168.72278		168.72760	168.72760			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future			9.31871		87.37951		9.35521	87.15817		9.37	0.00	0.00	0	24,111.00
R213	On 07/05/2020	Bond Future			9.38284		85.41873		9.42065	85.19330		10.26	0.00	0.00	0	0.00
R213	On 06/08/2020	Bond Future			9.44674		86.99082		9.48595	86.76111		10.08	0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.51351		85.07305		9.55416	84.83912		10.44	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future			10.07050		71.96621		10.12727	71.59888		13.15	0.00	0.00	0	19,434.00
R214	On 06/02/2020	Bond Future	9.52	Call	190.32000		0.19032		154.17000	0.15417	190.320	11.79	0.13	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	9.87	Call	768.62000		0.76862		657.96000	0.65796	768.620	12.50	0.35	0.00	0	1,000.00
R214	On 06/02/2020	Bond Future	10.42	Put	555.90000		0.55590		668.06000	0.66806	555.900	13.44	0.25	0.00	0	1,000.00
R214	On 07/05/2020	Bond Future			10.13876		69.97848		10.19723	69.60443		14.64	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	9.31	Call	553.97000		0.55397		493.77000	0.49377	553.970	13.31	0.18	0.00	0	1,250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 07/05/2020	Bond Future	9.91	Call	1,805.02000	1.80502	1,659.97000	1.65997	1,805.020	14.20	0.42	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	1,281.47000	1.28147	1,402.92000	1.40292	1,281.470	15.28	0.29	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future			10.20715	71.26499	10.26742	70.88389		14.31	0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			10.27705	69.30699	10.33915	68.91880		14.99	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>57,025,184.33</b>	<b>585</b>	<b>1 220 633.00</b>
<b>Grand Total:</b>												<b>57,025,184.33</b>	<b>585</b>	<b>1 220 633.00</b>